

# NOTE ON THE BLOWUP CRITERION OF SMOOTH SOLUTION TO THE INCOMPRESSIBLE VISCOELASTIC FLOW

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**ABSTRACT.** We study the blowup criterion of smooth solution to the Oldroyd models. Let  $(u(t, x), F(t, x))$  be a smooth solution in  $[0, T)$ , it is shown that the solution  $(u(t, x), F(t, x))$  does not appear breakdown until  $t = T$  provided  $\nabla u(t, x) \in L^1([0, T]; L^\infty(\mathbb{R}^n))$ ,  $n = 2, 3$ .

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## 1. INTRODUCTION

In this paper, we consider the blowup criterion of smooth solution to the incompressible Oldroyd model in the two and three dimensional space:

$$(1.1) \quad \begin{cases} \partial_t u - \nu \Delta u + u \cdot \nabla u + \nabla p = \nabla \cdot (FF^t), \\ \partial_t F + u \cdot \nabla F = \nabla u F, \\ \operatorname{div} u = 0, \end{cases}$$

for any  $t > 0$ ,  $x \in \mathbb{R}^n$ ,  $n = 2, 3$ , where  $u(t, x)$  is the velocity field,  $p$  is the pressure,  $\mu$  is the viscosity and  $F$  the deformation tensor. We denote  $(\nabla \cdot F)_i = \partial_{x_j} F_{ij}$  for a matrix  $F$ . The Oldroyd model (1.1) describes an incompressible non-Newtonian fluid, which bears the elastic property. For the details on this model see [7].

The local existence and uniqueness of the Oldroyd model on entire space  $\mathbb{R}^n$  or a periodic domain was established by Lin etc. in [7], where the global existence and uniqueness of smooth solution with small initial data was also established see also [5]. The wellposedness on a bounded smooth domain with Dirichlet conditions was established by Lin and Zhang in [8].

We remark some properties of the deformation tensor. Let  $x$  be the Euler coordinate and  $X$  the Lagrangian coordinate. For a given velocity field  $u(t, x)$  the flow map  $x(t, X)$  is defined by the following ordinary differential equation

$$\begin{cases} \frac{d}{dt} x(t, X) = u(t, x(t, X)), \\ x(0, X) = X. \end{cases}$$

The deformation tensor is  $\tilde{F}(t, X) = \frac{\partial x}{\partial X}(t, X)$ . In the Eulerian coordinate, the corresponding deformation tensor is define as  $F(t, x(t, X)) = \tilde{F}(t, X)$ . Differentiating its both sides with respect to  $t$  by chain rule one obtain the second equation of (1.1), which says that  $\partial_t F_{ij} + u_k \cdot \partial_{x_k} F_{ij} = \partial_{x_k} u_i F_{kj}$  for  $i, j = 1, 2, \dots, n$ , in the  $(i, j)$ -th entries, where we use the Einstein summation convention that the repetition index denotes sum over 1 to  $n$ .

If  $\operatorname{div} F(0, x) = 0$ , then from the second equation of Oldroyd (1.1) we have

$$(1.2) \quad \partial_t (\nabla \cdot F^t) + u \cdot \nabla (\nabla \cdot F^t) = 0.$$

Therefore,  $\nabla \cdot F^t = 0$  for any  $t > 0$ .

Denote the  $i$ th column of  $F$  as  $F_{\cdot i}$ , then  $\nabla \cdot (FF^t) = F_{\cdot i} \cdot \nabla F_{\cdot i}$  by the fact  $\nabla \cdot F^t = 0$ . So the system (1.1) can be rewritten in an equivalent form

$$(1.3) \quad \begin{cases} \partial_t u - \nu \Delta u + u \cdot \nabla u + \nabla p = F_{\cdot i} \cdot \nabla F_{\cdot i}, \\ \partial_t F_{\cdot k} + u \cdot \nabla F_{\cdot k} = F_{\cdot k} \cdot \nabla u, \quad k = 1, \dots, n, \\ \operatorname{div} u = 0, \quad \operatorname{div} F = 0. \end{cases}$$

In reference [7], Lin, Liu and Zhang obtained the local existence and uniqueness of smooth solution for smooth initial data, and had a blowup criterion.

**Theorem** (Lin, Liu and Zhang) For smooth initial data  $(u_0, F_0) \in H^2(\mathbb{R}^n)$ , there exists a positive time  $T = T(\|u_0\|_{H^2}, \|F_0\|_{H^2})$  such that the system (1.1) possesses a unique smooth solution on  $[0, T]$  with

$$(u, F) \in L^\infty([0, T]; H^2(\mathbb{R}^n)) \cap L^2([0, T]; H^3(\mathbb{R}^n)).$$

Moreover, if  $T^*$  is the maximal time of existence, then

$$\int_0^{T^*} \|\nabla u\|_{H^2}^2 ds = +\infty.$$

In reference [3], Hu and Hynd study the blowup criterion for the ideal viscoelastic flow, which is the Oldroyd system (1.1) in the case of  $\mu = 0$ . They showed an Beale-Kato-Majda [1] type blowup criterion that the smooth solution to the Oldroyd flow do not develop singularity for  $t \leq T$  provided that

$$\int_0^T \|\nabla \times u\|_{L^\infty(\mathbb{R}^3)} ds + \sum_{k=1}^3 \int_0^T \|\nabla \times F_{\cdot k}\|_{L^\infty(\mathbb{R}^3)} ds < +\infty.$$

From the modeling of Oldroyd system we know that the deformation tensor can be determined by the velocity  $u$  of the flow. Therefore we consider the blowup criterion of smooth solution by means of only  $\|\nabla u\|_\infty$ . In fact, Zhao, Guo and Huang [12] constructed a set of finite time blowup solution in two dimension case:

$$\begin{aligned} u(t, x) &= \left( \frac{x_1 f_0}{1 - \frac{\alpha+\beta}{\alpha-\beta} f_0 t}, \frac{x_2 f_0}{1 - \frac{\alpha+\beta}{\alpha-\beta} f_0 t} \right)^t, \quad p(t, x) = \frac{(\alpha x_1^2 - \beta x_2^2) f_0^2}{(\beta - \alpha)(1 - \frac{\alpha+\beta}{\alpha-\beta} f_0 t)^2}, \\ F(t, x) &= \operatorname{diag} \left( \left| 1 - \frac{\alpha+\beta}{\alpha-\beta} f_0 t \right|^{\frac{\beta-\alpha}{\alpha+\beta}}, \left| 1 - \frac{\alpha+\beta}{\alpha-\beta} f_0 t \right|^{\frac{\beta+\alpha}{\alpha-\beta}} \right). \end{aligned}$$

If  $\frac{\alpha+\beta}{\alpha-\beta} f_0 > 0$ ,  $\alpha+\beta \neq 0$  and  $\alpha-\beta \neq 0$ , then the above solution will blow up at time  $T^* = \frac{\alpha-\beta}{(\alpha+\beta)f_0}$ . We see that

$$\int_0^{T^*} \|\nabla u(t)\|_\infty dt = +\infty.$$

There are other types of blowup criteria of smooth solutions to the Oldroyd models, for example [6, 2]. To this end, we state our main results.

**Theorem 1.1.** *Let  $u_0 \in H^2(\mathbb{R}^n)$  and  $F_0 \in H^2(\mathbb{R}^n)$  with  $\nabla \cdot u_0 = \nabla \cdot F_{\cdot k,0} = 0$  for  $k = 1, \dots, n$ . Assume the pair  $(u, F) \in L^\infty([0, T]; H^2(\mathbb{R}^n)) \cap L^2([0, T]; H^3(\mathbb{R}^n))$  is a smooth solution to the Oldroyd system (1.3). Then the smooth solution do not appear breakdown until  $T^* > T$  provided that*

$$(1.4) \quad \int_0^{T^*} \|\nabla u(t)\|_\infty dt < +\infty.$$

**Remark 1.1.** *For the local smooth solution  $(u, F) \in L^\infty([0, T]; H^2(\mathbb{R}^n)) \cap L^2([0, T]; H^3(\mathbb{R}^n))$ , if  $T^*$  is its maximum existence time, then  $\int_0^{T^*} \|\nabla u(t)\|_\infty dt = +\infty$ .*

In the second section we will prove the Theorem 1.1 for the case  $n = 2$ , which can be done by energy estimates. The  $L^2$  and  $H^1$  energy estimates are the same for the case  $n = 2$  and  $n = 3$ . In the  $H^2$  energy estimate, we use the Sobolev interpolation inequality  $\|\nabla F\|_4^2 \leq C\|\nabla F\|_2\|\Delta F\|_2$ . In case  $n = 3$ , however, the inequality is  $\|\nabla F\|_4^2 \leq C\|\nabla F\|_2^{\frac{1}{2}}\|\Delta F\|_2^{\frac{3}{2}}$  which does not match the  $H^2$  energy estimate, because it will result in the appearance of the term  $\|\Delta F\|_2^3$  that the power is higher than the left hand side. We obtain the  $H^2$  energy estimate of  $u$  by virtue of the momentum equation, combining the  $H^2$  estimate of  $u$  and  $F$  again with the estimate of  $\|\nabla F\|_{L^6}$  we grasp the  $H^2$  energy estimate of  $u$  and  $F$  finally. The section three will devote to the proof of the case  $n = 3$ .

In this paper  $C$  denote a harmless constant which may be dependent on dimension  $n$ , the norm of initial data, the viscosity  $\mu$ , but not dependent on the estimated quantity. We denote the  $L^p$  norm of a function  $f$  by  $\|f\|_p$  or  $\|f\|_{L^p}$ . We denote the derivative with respect to  $x_i$  by  $\partial_i$  or  $\partial_{x_i}$ . We also use  $f_t$  to denote the derivative of  $f$  with respect to  $t$ .

## 2. PROOF OF THE CASE $n = 2$

(1)  $L^2$ -energy estimate and  $L^p$  estimate of the deformation tensor  $F$

The  $L^2$ -energy estimate can be easily obtained by the standard  $L^2$  inner product process.

$$\frac{1}{2} \frac{d}{dt} (\|u\|_2^2 + \|F_k\|_2^2) + \mu \|\nabla u\|_2^2 = (F_{\cdot i} \cdot \nabla F_{\cdot i}, u) + (F_{\cdot k} \cdot \nabla u, F_{\cdot i}) = 0.$$

So we have

$$(2.1) \quad \|u\|_2^2 + \|F\|_2^2 + 2\mu \int_0^t \|\nabla u\|_2^2 ds = \|u_0\|_2^2 + \|F(0)\|_2^2.$$

Multiplying both sides of the second equation of (1.3) by  $p|F_{\cdot k}|^{p-2}F_{\cdot k}$  for  $2 \leq p < \infty$  and integrating both sides on  $\mathbb{R}^n$  it follows that

$$(2.2) \quad \frac{d}{dt} \|F_{\cdot k}\|_p^p \leq p \|\nabla u\|_\infty \|F\|_p^p.$$

Summing up the estimate (2.2) with respect to  $k$  one has

$$(2.3) \quad \|F\|_p \leq \|F_0\|_p \exp \left\{ C(n) \int_0^t \|\nabla u(s)\|_\infty ds \right\}.$$

Let  $p \rightarrow \infty$ , we have

$$(2.4) \quad \|F\|_\infty \leq \|F_0\|_\infty \exp \left\{ C(n) \int_0^t \|\nabla u(s)\|_\infty ds \right\}.$$

(2)  $\dot{H}^1$ -energy estimate

We differentiate the equations (1.3) with respect to  $x_i$ , then multiply the resulting equations by  $\partial_i u$  and  $\partial_i F_{\cdot j}$  for  $i = 1, 2$ , integrate with respect to  $x$  and sum them up. It follows that

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} (\|\partial_i u\|_2^2 + \|\partial_i F\|_2^2) + \mu \|\partial_i \nabla u\|_2^2 \leq \\ & |(\partial_i u \cdot \nabla u, \partial_i u)| + |(\partial_i F_{\cdot k} \cdot \nabla F_{\cdot k}, \partial_i u)| + |(\partial_i u \cdot \nabla F_{\cdot j}, \partial_i F_{\cdot j})| + |(\partial_i F_{\cdot j} \cdot \nabla u, \partial_i F_{\cdot j})|, \end{aligned}$$

where use has been made of the facts

$$\begin{aligned} & (u \cdot \nabla \partial_i u, \partial_i u) = (u \cdot \partial_i F_{\cdot j}, \partial_i F_{\cdot j}) = (\nabla \partial_i p, \partial_i u) = 0, \\ & (F_{\cdot k} \cdot \nabla \partial_i F_{\cdot k}, \partial_i u) + (F_{\cdot j} \cdot \nabla \partial_i u, \partial_i F_{\cdot j}) = 0. \end{aligned}$$

Noting that

$$\begin{aligned} & |(\partial_i u \cdot \nabla u, \partial_i u)| \leq \|\nabla u\|_\infty \|\nabla u\|_2^2, \\ & |(\partial_i F_{\cdot k} \cdot \nabla F_{\cdot k}, \partial_i u)|, |(\partial_i u \cdot \nabla F_{\cdot j}, \partial_i F_{\cdot j})|, |(\partial_i F_{\cdot j} \cdot \nabla u, \partial_i F_{\cdot j})| \leq \|\nabla u\|_\infty \|\nabla F\|_2^2. \end{aligned}$$

So

$$\frac{1}{2} \frac{d}{dt} (\|\nabla u\|_2^2 + \|\nabla F\|_2^2) + \mu \|D^2 u\|_2^2 \leq C \|\nabla u\|_\infty (\|\nabla u\|_2^2 + \|\nabla F\|_2^2).$$

Gronwall's inequality implies

$$(2.5) \quad \|\nabla u\|_2^2 + \|\nabla F\|_2^2 + 2\mu \int_0^t \|D^2 u\|_2^2 ds \leq (\|\nabla u_0\|_2^2 + \|\nabla F(0)\|_2^2) \exp \left\{ \int_0^t C \|\nabla u(s)\|_\infty ds \right\}.$$

(3)  $\dot{H}^2$ -energy estimate

Applying operator  $\Delta$  on both sides of (1.3), we have

$$(2.6) \quad \begin{cases} \partial_t \Delta u - \mu \Delta^2 u + \Delta u \cdot \nabla u + u \cdot \nabla \Delta u + 2\partial_i u \cdot \nabla \partial_i u + \nabla \Delta p = \Delta F_{\cdot k} \cdot \nabla F_{\cdot k} + F_{\cdot k} \nabla \Delta F_{\cdot k} + 2\partial_i F_{\cdot k} \cdot \nabla \partial_i F_{\cdot k} \\ \partial_t \Delta F_{\cdot k} + \Delta u \cdot \nabla F_{\cdot k} + u \cdot \nabla \Delta F_{\cdot k} + 2\partial_i u \cdot \nabla \partial_i F_{\cdot k} = \Delta F_{\cdot k} \cdot \nabla u + F_{\cdot k} \cdot \nabla \Delta u + 2\partial_i F_{\cdot k} \cdot \nabla \partial_i u. \end{cases}$$

Taking the  $L^2$  inner of equation (2.6) with  $\Delta u$  and  $\Delta F_{\cdot k}$  and summing them up, one can obtain that

$$(2.7) \quad \begin{aligned} & \frac{1}{2} \frac{d}{dt} (\|\Delta u\|_2^2 + \|\Delta F\|_2^2) + \mu \|\Delta \nabla u\|_2^2 \\ & \leq |(\Delta u \cdot \nabla u, \Delta u)| + 2|(\partial_i u \cdot \nabla \partial_i u, \Delta u)| + |(\Delta F_{\cdot k} \cdot \nabla F_{\cdot k}, \Delta u)| \\ & \quad + 2|(\partial_i F_{\cdot k} \cdot \nabla \partial_i F_{\cdot k}, \Delta u)| + |(\Delta u \cdot \nabla F_{\cdot k}, \Delta F_{\cdot k})| + 2|(\partial_i u \cdot \nabla \partial_i F_{\cdot k}, \Delta F_{\cdot k})| \\ & \quad + |(\Delta F_{\cdot k} \cdot \nabla u, \Delta F_{\cdot k})| + 2|(\partial_i F_{\cdot k} \cdot \nabla \partial_i u, \Delta F_{\cdot k})|. \end{aligned}$$

Here use has been made of the the facts that

$$\begin{aligned} (u \cdot \nabla \Delta u, \Delta u) &= 0, \quad (u \cdot \nabla \Delta F_{\cdot k}, \Delta F_{\cdot k}) = 0, \\ (F_{\cdot k} \cdot \nabla \Delta F_{\cdot k}, \Delta u) &+ (F_{\cdot k} \cdot \nabla \Delta u, \Delta F_{\cdot k}) = 0. \end{aligned}$$

Noting that

$$\begin{aligned} & |(\Delta u \cdot \nabla u, \Delta u)|, \quad |(\partial_i u \cdot \nabla \partial_i u, \Delta u)| \leq C \|\nabla u\|_\infty \|\Delta u\|_2^2, \\ & |(\Delta F_{\cdot k} \cdot \nabla u, \Delta F_{\cdot k})|, \quad |(\partial_i u \cdot \nabla \partial_i F_{\cdot k}, \Delta F_{\cdot k})| \leq C \|\nabla u\|_\infty \|\Delta F\|_2^2. \\ & |(\Delta F_{\cdot k} \cdot \nabla F_{\cdot k}, \Delta u) + 2(\partial_i F_{\cdot k} \cdot \nabla \partial_i F_{\cdot k}, \Delta u)| \\ & = |-(\partial_i F_{\cdot k} \cdot \nabla F_{\cdot k}, \partial_i \Delta u) - (\partial_i F_{\cdot k} \cdot \nabla \Delta u, \partial_i F_{\cdot k})| \leq C \|\nabla \Delta u\|_2 \|\nabla F\|_4^2 \\ & \leq \frac{\mu}{4} \|\nabla \Delta u\|_2^2 + C \|\nabla F\|_2^2 \|\Delta F\|_2^2, \end{aligned}$$

where we have used the Sobolev interpolation inequality

$$\|\nabla F\|_4^2 \leq C \|\nabla F\|_2 \|\Delta F\|_2.$$

Arguing similarly as the above, one has

$$\begin{aligned} |(\Delta u \cdot \nabla F_{\cdot k}, \Delta F_{\cdot k})| &= |(\partial_i \Delta u \cdot \nabla F_{\cdot k}, \partial_i F_{\cdot k})| \leq \frac{\mu}{8} \|D^3 u\|_2^2 + C \|\nabla F\|_2^2 \|\Delta F\|_2^2, \\ |(\partial_i F_{\cdot k} \cdot \nabla \partial_i u, \Delta F_{\cdot k})| &= |(\partial_i \partial_j F_{\cdot k} \cdot \nabla \partial_j F_{\cdot k}, \partial_i u)| + |(\partial_i F_{\cdot k} \cdot \nabla \partial_i \partial_j u, \partial_j F_{\cdot k})| \\ &\leq C \|\nabla u\|_\infty \|\Delta F\|_2^2 + \frac{\mu}{8} \|\nabla \Delta u\|_2^2 + C \|\nabla F\|_2^2 \|\Delta F\|_2^2. \end{aligned}$$

Inserting the above estimates into estimate (2.7), it can be derived that

$$\frac{1}{2} \frac{d}{dt} (\|\Delta u\|_2^2 + \|\Delta F\|_2^2) + \frac{\mu}{2} \|\Delta \nabla u\|_2^2 \leq C \|\nabla u\|_\infty^2 (\|\Delta u\|_2^2 + \|\Delta F\|_2^2) + C \|\nabla F\|_2^2 \|\Delta F\|_2^2.$$

Gronwall's inequality implies that

$$(2.8) \quad \|\Delta u\|_2^2 + \|\Delta F\|_2^2 + \mu \int_0^t \|\Delta \nabla u(s)\|_2^2 ds \leq (\|\Delta u_0\|_2^2 + \|\Delta F(0)\|_2^2) \exp \left\{ C \exp \int_0^t C t \|\nabla u\|_\infty ds \right\}.$$

(4) Higher derivative estimates.

Next we derive the higher derivative estimate of  $u$  and  $F$ . For this purpose we need the following commutator estimate.

**Proposition 2.1.** (Kato and Ponce [4], [9]) *Let  $1 < p < \infty$  and  $0 < s$ . Assume that  $f, g \in W^{s,p}$ , then there exists a abstract constant  $C$  such that*

$$(2.9) \quad \|[J^s, f]g\|_p \leq C(\|\nabla f\|_{p_1} \|g\|_{W^{s-1,p_2}} + \|f\|_{W^{s,p_3}} \|g\|_{p_4})$$

$$(2.10) \quad \|[\Lambda^s, f]g\|_p \leq C(\|\nabla f\|_{p_1} \|\Lambda^{s-1}g\|_{p_2} + \|\Lambda^s f\|_{p_3} \|g\|_{p_4})$$

with  $1 < p_2, p_3 < \infty$  such that

$$\frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2} = \frac{1}{p_3} + \frac{1}{p_4},$$

where  $[\Lambda^s, f]g = \Lambda^s(fg) - f\Lambda^s g$  and  $\Lambda^s = (-\Delta)^{\frac{s}{2}}$ ,  $J = (1 - \Delta)^{1/2}$ .

Applying  $\Lambda^s$  on both sides of (1.3) and taking the inner product with  $\Lambda^s u$  and  $\Lambda^s F$ , it can be derived that

$$(2.11) \quad \begin{aligned} & \frac{1}{2} \frac{d}{dt} (\|\Lambda^s u\|_2^2 + \|\Lambda^s F_k\|_2^2) + \mu \|\Lambda^{s+1} u\|_2^2 \leq \\ & |(\Lambda^s(u \cdot \nabla u) - u \cdot \nabla \Lambda^s u, \Lambda^s u)| + |(\Lambda^s(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Lambda^s F_k, \Lambda^s u)| + \\ & |(\Lambda^s(u \cdot \nabla F_k) - u \cdot \nabla \Lambda^s F_k, \Lambda^s F_k)| + |(\Lambda^s(F_k \cdot \nabla u) - F_k \cdot \nabla \Lambda^s u, \Lambda^s F_k)|, \end{aligned}$$

where we have used the facts

$$(F_k \cdot \nabla \Lambda^s F_k, \Lambda^s u) + (F_k \cdot \nabla \Lambda^s u, \Lambda^s F_k) = 0,$$

$$(u \cdot \nabla \Lambda^s F_k, \Lambda^s F_k) = (u \cdot \nabla \Lambda^s u, \Lambda^s u) = 0.$$

The commutator estimate (2.10) implies that

$$\|\Lambda^s(u \cdot \nabla u) - u \cdot \nabla \Lambda^s u\|_2 \leq \|\nabla u\|_\infty \|\Lambda^s u\|_2,$$

$$\|\Lambda^s(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Lambda^s F_k\|_2 \leq \|\nabla F\|_\infty \|\Lambda^s F\|_2 \leq \|\nabla F\|_{H^{s-1}} \|\Lambda^s F\|_2,$$

$$\|\Lambda^s(u \cdot \nabla F_k) - u \cdot \nabla \Lambda^s F_k\| \leq \|\nabla u\|_\infty \|\Lambda^s F\|_2 + \|F\|_\infty \|\Lambda^{s+1} u\|_2,$$

$$\|\Lambda^s(F_k \cdot \nabla u) - F_k \cdot \nabla \Lambda^s u\| \leq \|\nabla u\|_\infty \|\Lambda^s F\|_2 + \|F\|_\infty \|\Lambda^{s+1} u\|_2,$$

where the Sobolev embedding  $H^{s-1}(\mathbb{R}^n) \hookrightarrow L^\infty(\mathbb{R}^n)$  for  $s > 1 + \frac{n}{2}$  is applied.

Inserting the above estimates into estimate (2.11), it follows

$$(2.12) \quad \begin{aligned} & \frac{1}{2} \frac{d}{dt} (\|\Lambda^s u\|_2^2 + \|\Lambda^s F_k\|_2^2) + \frac{\mu}{2} \|\Lambda^{s+1} u\|_2^2 \leq \\ & C(\|\nabla u\|_\infty + \|\nabla F\|_2 + \|\Lambda^s u\|_2 + \|F\|_\infty^2)(\|\Lambda^s u\|_2^2 + \|\Lambda^s F\|_2^2), \end{aligned}$$

where we have used the fact

$$\|\nabla F\|_{H^{s-1}} \|\Lambda^s F\|_2 \|\Lambda^s u\|_2 \leq \|\nabla F\|_2 (\|\Lambda^s F\|_2^2 + \|\Lambda^s u\|_2^2) + \|\Lambda^s F\|_2^2 \|\Lambda^s u\|_2.$$

So, for  $s \geq 3$ , applying Gronwall's inequality to (2.12), by induction for  $u$ 's estimate, we obtain the higher derivative estimate:

$$\begin{aligned} & \|\Lambda^s u\|_2^2 + \|\Lambda^s F\|_2^2 + \mu \int_0^t \|\Lambda^{s+1} u\|_2^2 ds \leq \\ & (\|u_0\|_{H^s}^2 + \|F(0)\|_{H^s}^2) \exp \left\{ \int_0^t C(\|\nabla u\|_\infty + \|\nabla F\|_2 + \|\Lambda^s u\|_2 + \|F\|_\infty^2) ds \right\}. \end{aligned}$$

Therefore, we complete the proof of the case  $n = 2$ .

3. PROOF OF THE CASE  $n = 3$ 

In the three dimensional case the  $L^2$  and  $H^1$  energy estimates are the same as the case of dimension two. To estimate the  $H^2$  energy estimate we need the following estimates.

Multiplying the first equation of (1.3) by  $u_t$  and integrating both sides over  $\mathbb{R}^3$  with respect to  $x$ , and noting  $\operatorname{div} u = 0$ , it follows

$$\begin{aligned} \frac{\mu}{2} \frac{d}{dt} \|\nabla u\|_2^2 + \|u_t\|_2^2 &\leq |(u \cdot \nabla u, u_t)| + |(F_{\cdot k} \cdot \nabla F_{\cdot k}, u_t)| \\ &\leq \frac{1}{2} \|u_t\|_2^2 + C \|u\|_\infty^2 \|\nabla u\|_2^2 + C \|\nabla F\|_2^2 \|F\|_\infty^2. \end{aligned}$$

Integrating both sides with respect to  $t$  it yields

$$(3.1) \quad \mu \|\nabla u\|_2^2 + \int_0^t \|u_t\|_2^2 ds \leq \mu \|\nabla u_0\|_2^2 + \sup_{0 < s < t} \|\nabla u\|_2^2 \int_0^t \|u\|_{H^2}^2 ds + \int_0^t \|F\|_\infty^2 \|\nabla F\|_2^2 ds$$

where the Sobolev embedding  $H^2(\mathbb{R}^3) \hookrightarrow L^\infty(\mathbb{R}^3)$  has been used.

Differentiating the first equation of (1.3) with respect to  $t$ , we arrive at

$$(3.2) \quad u_{tt} - \mu \Delta u_t + u_t \cdot \nabla u + u \cdot \nabla u_t + \nabla p_t = F_{\cdot kt} \cdot \nabla F_{\cdot k} + F_{\cdot k} \cdot \nabla F_{\cdot kt}.$$

Taking  $L^2$  inner product of the equation (3.2) with respect to  $u_t$ , it can be similarly derived that

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|u_t\|_2^2 + \mu \|\nabla u_t\|_2^2 &\leq \|\nabla u\|_\infty \|u_t\|_2^2 + 2 \|F\|_\infty \|\nabla u_t\|_2 \|F_t\|_2 \\ &\leq \frac{\mu}{2} \|\nabla u_t\|_2^2 + \|\nabla u\|_\infty \|u_t\|_2^2 + C \|F\|_\infty^2 \|F_t\|_2^2. \end{aligned}$$

Applying the Gronwall' inequality, it yields

$$(3.3) \quad \|u_t\|_2^2 + \mu \int_0^t \|\nabla u_t\|_2^2 ds \leq (\|u_t(0)\|_2^2 + C \int_0^t \|F\|_\infty^2 \|F_t\|_2^2 ds) \exp \left\{ \int_0^t \|\nabla u\|_\infty ds \right\}.$$

It need still to estimate  $\|F_t\|_2^2$ . From the second equation of (1.3) it can be derived that

$$\begin{aligned} \|F_t\|_2^2 &\leq \|F_t\|_2 \|u\|_\infty \|\nabla F\|_2 + \|F_t\|_2 \|F\|_\infty \|\nabla u\|_2 \\ &\leq \frac{1}{2} \|F_t\|_2^2 + C \|u\|_\infty^2 \|\nabla F\|_2^2 + C \|F\|_\infty^2 \|\nabla u\|_2^2. \end{aligned}$$

So we arrive at

$$\|F_t\|_2^2 \leq C \|u\|_\infty^2 \|\nabla F\|_2^2 + C \|F\|_\infty^2 \|\nabla u\|_2^2.$$

Inserting it to the estimate (3.3) we obtain the estimate of  $\|u_t\|_2$ :

$$(3.4) \quad \|u_t\|_2^2 + \mu \int_0^t \|\nabla u_t\|_2^2 ds \leq C(t) < \infty,$$

where  $C(t)$  is explicit increasing function of  $t$  dependent on  $\int_0^t \|\nabla u\|_\infty ds$ . From the first equation of (1.3),  $\nabla p$  can be solved by Riesz transformation  $R = (R_1, R_2, R_3)^t$ , with  $R_j = -i \partial_{x_j} (-\Delta)^{-\frac{1}{2}}$  being the  $j$ th Riesz transformation.

$$\nabla p = RR \cdot (u \cdot \nabla u) - RR \cdot (F_{\cdot k} \cdot \nabla F_{\cdot k}).$$

In virtue of the boundedness of Riesz operator  $R$  in  $L^p$  space for  $1 < p < \infty$ , we obtain that

$$\|\nabla p\|_2 \leq C \|\nabla u\|_2 \|u\|_\infty + C \|\nabla F\|_2 \|F\|_\infty.$$

For details about Riesz transformation see [10, 11].

Thus from the first equation of (1.3) we have

$$\begin{aligned} \mu \|\Delta u\|_2 &\leq \|u_t\|_2 + \|u \cdot \nabla u\|_2 + \|\nabla p\|_2 + \|F_{\cdot k} \cdot \nabla F_{\cdot k}\|_2 \\ &\leq \|u_t\|_2 + \frac{\mu}{2} \|\Delta u\|_2 + C \|u\|_2 \|\nabla u\|_2^4 + C \|F\|_\infty \|\nabla F\|_2, \end{aligned}$$

where the interpolation inequality  $\|u\|_\infty \leq C\|u\|_2^{\frac{1}{2}}\|\Delta u\|_2^{\frac{3}{2}}$  has been used. So we derive

$$(3.5) \quad \|\Delta u\|_2 \leq C(\|u_t\|_2 + \|u\|_2\|\nabla u\|_2^4 + \|F\|_\infty\|\nabla F\|_2).$$

Next we derive the estimate of  $\|\Delta F\|_2$ . Applying  $\Delta$  on the both sides of equation (1.3) and taking the  $L^2$  inner product with  $\Delta u$  and  $\Delta F_k$  respectively, we have

$$(3.6) \quad \frac{1}{2} \frac{d}{dt} \|\Delta u\|_2^2 + \mu \|\Delta \nabla u\|_2^2 \leq |(\Delta(u \cdot \nabla u) - u \cdot \nabla \Delta u, \Delta u)| + |(\Delta(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Delta F_k, \Delta u)|,$$

$$(3.7) \quad \frac{1}{2} \frac{d}{dt} \|\Delta F_k\|_2^2 \leq |(\Delta(u \cdot \nabla F_k) - u \cdot \nabla \Delta F_k, \Delta F_k)| + |(\Delta(F_k \cdot \nabla u) - F_k \cdot \nabla \Delta u, \Delta F_k)|,$$

where use has been of the facts

$$(u \cdot \nabla \Delta u, \Delta u) = (u \cdot \nabla \Delta F_k, \Delta F_k) = 0,$$

$$(F_k \cdot \nabla \Delta F_k, \Delta u) + (F_k \cdot \nabla \Delta u, \Delta F_k) = 0.$$

Next we estimate the right hand sides. By the commutator estimate (2.10) one has

$$|(\Delta(u \cdot \nabla u) - u \cdot \nabla \Delta u, \Delta u)| \leq \|\Delta u\|_2 \|\Delta(u \cdot \nabla u) - u \cdot \nabla \Delta u\|_2 \leq \|\nabla u\|_\infty \|\Delta u\|_2^2,$$

$$\begin{aligned} |(\Delta(u \cdot \nabla F_k) - u \cdot \nabla \Delta F_k, \Delta F_k)| &\leq \|\Delta F\|_2 (\|\nabla u\|_\infty \|\Delta F\|_2 + \|F\|_\infty \|\nabla \Delta u\|_2) \\ &\leq \|\nabla u\|_\infty \|\Delta F\|_2^2 + C\|F\|_\infty^2 \|\Delta F\|_2^2 + \frac{\mu}{8} \|\nabla \Delta u\|_2^2, \end{aligned}$$

$$|(\Delta(F_k \cdot \nabla u) - F_k \cdot \nabla \Delta u, \Delta F_k)| \leq \|\nabla u\|_\infty \|\Delta F\|_2^2 + C\|F\|_\infty^2 \|\Delta F\|_2^2 + \frac{\mu}{8} \|\nabla \Delta u\|_2^2.$$

For the second term on the right hand side of (3.6) we estimate as follows

$$|(\Delta(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Delta F_k, \Delta u)| \leq \|\Delta u\|_6 \|\Delta(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Delta F_k\|_{6/5},$$

and

$$\|\Delta(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Delta F_k\|_{6/5} \leq \|\nabla F\|_6 \|\Delta F\|_{3/2} \leq \|\nabla F\|_6 \|\nabla F\|_2^{\frac{1}{2}} \|\Delta F\|_2^{\frac{1}{2}}.$$

So one has the estimate

$$|(\Delta(F_k \cdot \nabla F_k) - F_k \cdot \nabla \Delta F_k, \Delta u)| \leq \frac{\mu}{4} \|\nabla \Delta u\|_2^2 + C\|\nabla F\|_6^4 + C\|\nabla F\|_2^2 \|\Delta F\|_2^2.$$

Summing up (3.6) and (3.7), and inserting the above estimates into the summation, we arrive at

$$(3.8) \quad \frac{d}{dt} (\|\Delta u\|_2^2 + \|\Delta F_k\|_2^2) + \mu \|\nabla \Delta u\|_2^2 \leq C(\|\nabla u\|_\infty + \|F\|_\infty^2 + \|\nabla F\|_2^2) (\|\Delta u\|_2^2 + \|\Delta F\|_2^2) + C\|\nabla F\|_6^4.$$

We still have to estimate  $\|\nabla F\|_6$ . Differentiating the second equation of (1.3) with respect to  $x_i$ , one has

$$\partial_t \partial_i F_k + \partial_i u \cdot \nabla F_k + u \cdot \nabla \partial_i F_k = \partial_i F_k \cdot \nabla u + F_k \cdot \nabla \partial_i u.$$

Multiplying both sides of the above equation by  $6|\partial_i F_k|^4 \partial_i F_k$ , and integrating both sides with respect to  $x$  over  $\mathbb{R}^3$ , it can be derived that

$$(3.9) \quad \frac{d}{dt} \|\nabla F\|_6^4 \leq C\|\nabla u\|_\infty \|\nabla F\|_6^4 + C\|F\|_\infty \|\Delta u\|_6 \|\nabla F\|_6^3.$$

Next we have to derive an estimate of  $\|\Delta u\|_6$ . Using an argument similar to deriving the  $L^2$  estimate  $\|\Delta u\|_2$  in (3.5) we have

$$(3.10) \quad \begin{aligned} \mu \|\Delta u\|_6 &\leq \|\partial_t u\|_6 + \|u\|_\infty \|\nabla u\|_6 + C\|F\|_\infty \|\nabla F\|_6 \\ &\leq \|\partial_t \nabla u\|_2 + C\|u\|_\infty \|\Delta u\|_2 + C\|F\|_\infty \|\nabla F\|_6. \end{aligned}$$

Inserting estimates (3.10) to (3.9) one has

$$(3.11) \quad \begin{aligned} \frac{d}{dt} \|\nabla F\|_6^4 &\leq C(\|\nabla u\|_\infty + \|F\|_\infty^2 + \|\partial_t \nabla u\|_2^2) \|\nabla F\|_6^4 + C\|F\|_\infty \|u\|_\infty \|\Delta u\|_2 \|\nabla F\|_6^3 + C \\ &\leq C(\|\nabla u\|_\infty + \|F\|_\infty^2 + \|\partial_t \nabla u\|_2^2 + 1) \|\nabla F\|_6^4 + C\|F\|_\infty^4 \|u\|_2 \|\Delta u\|_2^7 + C. \end{aligned}$$

Combining the estimates (3.8) and (3.11) we arrive at

$$\begin{aligned} & \frac{d}{dt}(\|\Delta u\|_2^2 + \|\Delta F_k\|_2^2 + \|F\|_6^4) + \mu \|\nabla \Delta u\|_2^2 \leq \\ & C(\|\nabla u\|_\infty + \|\nabla F\|_2^2 + \|F\|_\infty^2 + \|\partial_t \nabla u\|_2^2 + 1)(\|\Delta u\|_2^2 + \|\Delta F\|_2^2 + \|F\|_6^4) + C\|F\|_\infty^4 \|u\|_2 \|\Delta u\|_2^7 + C. \end{aligned}$$

Gronwall's inequality implies the  $H^2$  estimates:

$$(3.12) \quad \begin{aligned} & \|\Delta u\|_2^2 + \|\Delta F_k\|_2^2 + \|F\|_6^4 + \mu \int_0^t \|\nabla \Delta u\|_2^2 ds \leq \exp \left\{ C(t) \int_0^t (\|\nabla u\|_\infty + \|\partial_t \nabla u\|_2^2) ds \right\} \times \\ & \left( \|\Delta u(0)\|_2^2 + \|\Delta F_k(0)\|_2^2 + \|F(0)\|_6^4 + C \int_0^t (\|F\|_\infty^4 \|u\|_2 \|\Delta u\|_2^7 + 1) ds \right) < \infty. \end{aligned}$$

Based on the  $H^2$  energy estimate the higher energy estimate can be obtained by bootstrap method as we did in section two. Thus the proof of the case  $n = 3$  is completed.

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